

QA Report : Warrant Focus

Stock	Warrant Price(Bt)		Underlying (Baht)	Time Left (Year)	Exe. Price (Baht)	Exe. Ratio	Premium (%)	All in Premium (%)	Volatility (%)	Warrant Remaining (Mil.Unit)	Gearing (X)	Expiry Date	Exercise Period
	Market	Black Scholes											
7UP-W4	0.48	0.67	1.44	0.84		1 : 1	-28.09		99.42	404.69	3.00	08-Aug-22	Last Trading of June
AIE-W2	0.95	1	1.52	1.58	0.25	1 : 1	-5.26	-21.05	70.64	1,046.44	1.60	04-May-23	31 Mar 22, 30 Sep 22, 4 May 23
AJA-W3	0.34	0.37	0.56	2.91	0.20	1 : 1	-7.82	-3.57	111.55	1,059.27	1.65	30-Aug-24	Last trading day of Mar, June, Sept, Dec
ALL-W1	0.69	0.45	2.8	0.87	2.55	1 : 1.1	51.78	17.09	38.03	139.07	4.46	17-Aug-22	Last trading day of Mar, Sept
AS-W2	11.90	10.84	16.5	2.31	3.50	1 : 1	9.77	-6.67	81.21	79.50	1.39	24-Jan-24	25 Jun and 25 Dec of each year
B52-W3	0.37	0.39	0.65	0.36	0.24	1 : 1.0336	-4.64	-6.07	62.91	240.27	1.82	14-Feb-22	Last trading day of June, Dec
BCPG-W1	5.65	5.41	13.6	1.11	8.00	1 : 1	4.41	0.37	24.18	17.63	2.41	13-Nov-22	20 Apr 21, 20 Jul 21, 20 Oct 21, 20 Jan 22, 20
BCPG-W2	5.75	5.21	13.6	2.11	8.00	1 : 1	10.34	1.10	24.18	89.24	2.37	13-Nov-23	20 Jan 23, 20 Apr 23, 20 Jul 23, 20 Oct 23
BC-W1	0.54	0.17	1.52	1.90	3.20	1 : 1	214.14	146.05	63.03	101.39	2.81	29-Aug-23	Last trading day of Mar, June, Sept, Dec
BKD-W2	0.26	0	2.18	1.16	4.43	1 : 1.01689	N/A	116.85	29.67	358.73	8.53	30-Nov-22	Last trading day of Nov
BM-W2	3.16	2.13	3.94	1.72	1.00	1 : 1	48.65	5.58	42.33	146.67	1.25	24-Jun-23	24 Dec 21, 24 Jun 22, 24 Dec 22, 24 Jun 23
BROOK-W5	0.51	0.5	0.67	0.62	0.21	1 : 1.173	1.6	9.28	85.17	207.61	1.54	20-May-22	Last trading day of Mar, June, Sept, Dec
BROOK-W6	0.25	0.21	0.67	2.77	0.65	1 : 1	17.52	34.33	85.17	2,731.15	2.68	12-Jul-24	Last trading day of Mar, June, Sept, Dec
BROOK-W7	0.25	0.22	0.67	4.77	1.30	1 : 1	11.62	131.34	85.17	682.79	2.68	12-Jul-26	Last trading day of Mar, June, Sept, Dec
BTS-W6	1.68	0.49	9.5	0.92	9.90	1 : 1	243.96	21.89	20.87	658.13	5.65	05-Sep-22	30 Sep 2021
B-W6	0.39	0.34	0.86	1.87	0.66	1 : 1	13.55	22.09	70.09	320.30	2.21	16-Aug-23	Last trading day of Mar, Sept
BYD-W6	1.93	0.95	8.25	1.93	0.76	1 : 0.26471	102.3	-17.86	114.99	1,500.48	1.13	08-Sep-23	Last trading day of June, Dec
CEN-W5	0.94	0.88	2.24	4.61	2.14	1 : 1	7.29	37.50	72.36	372.38	2.38	12-May-26	Last trading day of Mar, June, Sept, Dec
CGD-W5	0.17	0.03	0.52	1.55	1.00	1 : 1	465.07	125.00	50.87	1,653.16	3.06	22-Apr-23	Last trading day of June, Dec
CGH-W4	0.27	0.22	1.06	2.65	1.25	1 : 1	20.25	43.40	48.35	1,001.37	3.93	30-May-24	Last trading day of May,Nov
CHAYO-W1	7.60	7.82	12	0.64	5.37	1 : 1.211	-2.83	9.74	54.52	37.54	1.91	27-May-22	Last trading day of Mar, June, Sept, Dec
CHAYO-W2	3.72	3.39	12	1.72	10.25	1 : 1	9.59	16.42	54.52	212.13	3.23	22-Jun-23	Last trading day of Mar, June, Sept, Dec
CWT-W5	1.60	0.68	3.46	1.99	3.50	1 : 1	135.14	47.40	37.63	62.99	2.16	29-Sep-23	30 Sep 22, 29 Sep 23
DIMET-W3	0.50	0.56	0.63	0.38	0.35	1 : 1.8679	-11	64.61	115.12	0.47	2.35	18-Feb-22	20 May, Aug, Nov, Feb
DIMET-W4	0.26	0.27	0.63	1.99	0.50	1 : 1	-2.64	20.63	115.12	806.55	2.42	29-Sep-23	Last trading day of Mar, June, Sept, Dec

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	Market	Black Scholes											
D-W1	1.00	0.62	3.88	0.41	3.33	1 : 1.2	61.95	14.02	26.93	40.00	4.66	04-Mar-22	Last trading day of Feb, May, Aug ,Nov
ECF-W4	0.53	0.38	1.76	2.66	2.00	1 : 1	37.98	43.75	48.09	191.89	3.32	02-Jun-24	20 Jul, 20 Nov , 20 Mar (2021-2023), 20 Mar 24,
EMC-W6	0.13	0.1	0.28	2.03	0.15	1 : 1	26.51	0.00	58.22	4,216.75	2.15	15-Oct-23	15th of Apr,Oct
ERW-W3	1.07	1.48	3.06	2.70	3.00	1 : 1	-27.65	33.01	83.15	359.63	2.86	14-Jun-24	14 Jun 2024
FLOYD-W1	0.57	0.44	1.81	2.65	2.00	1 : 1	28.9	41.99	51.78	90.00	3.18	30-May-24	Last trading day of May
GLOCON-W4	0.59	0.54	1.2	0.30	0.50	1 : 1	8.42	-9.17	49.74	596.54	2.03	20-Jan-22	Last trading day of Mar, June, Sept, Dec
HYDRO-W1	0.23	0	0.43	0.35	1.00	1 : 0.5	N/A	93.02	98.45	98.12	0.93	10-Feb-22	First business day of Mar, Jun, Sept and Dec
III-W1	5.15	5.02	11.6	1.61	6.00	1 : 1	2.64	-3.88	61.86	152.23	2.25	13-May-23	every 6 months as from the issuance date of the
JCKH-W1	0.36	0.32	0.5	2.78	0.25	1 : 1	13.27	22.00	114.18	223.47	1.39	15-Jul-24	Last trading day of Mar, June, Sept, Dec
JCK-W6	0.23	0.02	1.09	1.11	2.00	1 : 1	917.32	104.59	43.98	1,073.37	4.74	12-Nov-22	Last trading day of Mar, June, Sept, Dec
JMART-W3	28.25	27.88	39.75	0.70	10.95	1 : 1.00464	1.32	-1.39	42.89	27.16	1.41	17-Jun-22	30 Sep 20, 18 Jun 24
JMART-W4	24.70	23.39	39.75	2.71	14.93	1 : 1.00464	5.6	-0.30	42.89	48.36	1.62	18-Jun-24	30 Sep 20, 17 Jun 22
JMART-W5	16.00	5.44	39.75	3.81	70.00	1 : 1	194.3	116.35	42.89	50.98	2.48	26-Jul-25	Last trading day of Mar, June, Sept, Dec
JMT-W3	9.40	7.12	46	0.61	41.96	1 : 1.00096	31.95	11.66	40.29	98.39	4.90	16-May-22	31 Mar 21, 16 May 22
J-W1	1.67	1.03	2.98	0.68	2.00	1 : 1	62.06	23.15	47.12	21.22	1.78	10-Jun-22	Last trading day of Mar, June, Sept, Dec
K-W1	0.49	0.35	1.26	1.02	1.00	1 : 1	38.75	18.25	71.34	120.00	2.57	11-Oct-22	30 jun 21, 11 Oct 22
KWM-W1	2.30	2.29	4.54	1.75	1.50	1 : 1	0.34	-16.30	66.21	140.00	1.97	04-Jul-23	4 Jan, July of each year
LIT-W1	0.47	0	3.58	0.56	4.00	2 : 1	N/A	24.86	36.52	157.10	7.62	25-Apr-22	25 of Jan, Apr, Jul, Oct
MACO-W3	0.17	0.03	0.68	3.90	2.00	1 : 1	404.1	219.12	41.05	1,352.97	4.00	29-Aug-25	Last trading day of Mar, June, Sept, Dec
MBK-W1	11.10	10.92	13.6	2.12	2.90	1 : 1.0329	1.66	3.07	28.06	36.70	1.27	15-Nov-23	15th of each month
MBK-W2	10.50	10.47	13.6	2.61	3.00	1 : 1	0.28	-0.74	28.06	42.30	1.30	15-May-24	15th of each month
META-W5	0.25	0.15	0.63	2.07	1.00	1 : 1	63.52	98.41	74.96	312.53	2.52	31-Oct-23	29 Oct 21, 31 Oct 22, 31 Oct 23
MILL-W4	0.48	0.37	1.66	0.77	1.74	1 : 1.268	31.07	42.39	64.61	405.44	4.39	11-Jul-22	Last trading day of Mar, June, Sept, Dec
MILL-W6	0.62	0.61	1.66	2.64	1.50	1 : 1	0.97	27.71	64.61	868.07	2.68	23-May-24	30 Jun 21, 30 Dec 21, 30 Jun 22, 30 Dec 22, 30
MINT-W7	9.65	10.65	31.25	1.82	21.60	1 : 1	-9.37	0.00	29.23	222.08	3.24	31-Jul-23	15th of Feb, May, Aug, Nov

Monday, October 04, 2021

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	Market	Black Scholes											
MINT-W8	4.80	6.22	31.25	1.58	28.00	1 : 1	-22.8	4.96	29.23	176.11	6.51	05-May-23	15th of Feb, May, Aug, Nov
MINT-W9	4.02	5.94	31.25	2.37	31.00	1 : 1	-32.35	12.06	29.23	161.89	7.77	15-Feb-24	15th of Feb, May, Aug, Nov
MORE-W2	0.46	0.17	1.55	1.05	2.00	1 : 1	164.92	58.71	50.99	543.35	3.37	21-Oct-22	21 Oct 21, 21 Oct 22
MVP-W1	2.36	2.13	4	1.75	1.20	1 : 1	10.88	-11.00	119.94	100.00	1.69	06-Jul-23	Last trading day of June, Dec
NER-W1	5.55	5.24	7.8	0.64	1.80	1 : 1	5.88	-5.77	37.80	202.69	1.41	26-May-22	15 Dec 20, 15 Jun 21, 15 Dec 21, 26 May 22
NEX-W2	8.50	10.15	8.35	1.62	1.00	1 : 1.56	-16.27	21.49	56.55	223.38	1.53	19-May-23	21 May 23
NFC-W1	0.60	0.01	3.9	0.19	6.48	1 : 1.00255	4022.6	81.84	61.98	108.78	6.52	13-Dec-21	Last trading day of June, Dec
NOBLE-W2	1.13	0.15	6.45	2.27	7.60	1 : 1.053	630.74	37.17	28.68	342.35	6.01	12-Jan-24	Last trading day of June, Dec
NRF-W1	3.52	1.4	8.3	1.64	10.00	1 : 1	150.72	62.89	47.31	67.79	2.36	26-May-23	15 Dec 21, 15 Jun 22, 15 Dec 22, 22 May 23
NUSA-W4	0.16	0.01	0.39	1.62	1.00	1 : 1	1037.96	197.44	54.56	1,909.34	2.44	17-May-23	Last trading day of May,Nov
OCEAN-W3	0.55	0.36	1.52	0.36	1.00	1 : 1	54.53	1.97	44.11	603.22	2.76	13-Feb-22	13 Feb 2022
PACE-W2	SP	N/A	0.03	1.39	2.00	1 : 1	N/A	6600.00		2,460.22	3.00	22-Feb-23	21 Feb 20, Last trading day of Jun and Dec
PACE-W3	SP	N/A	0.03	0.90	0.25	1 : 1	N/A	800.00		1,167.36	1.50	29-Aug-22	29 Nov 19
PDI-W2		2.31	9.35	2.91	10.00	1 : 1	49.85	43.96	41.21	20.96	2.70	30-Aug-24	Every 3 months from the issuance date
PERM-W1		0.74	2.58	0.70	1.80	1 : 1	25.03	5.81	69.21	249.99	2.77	17-Jun-22	30 Sept 19, 17 Jun 22
PIMO-W2		1.7	3.82	1.60	1.75	1 : 1	-6.84	-12.83	60.85	176.13	2.42	11-May-23	27 Jan 22, 27 Jul 22, 27 Jan 23, 6 May 23
PJW-W1		1.35	4.22	2.79	3.00	1 : 1	0.93	3.32	57.06	191.36	3.10	18-Jul-24	18 July 22, Last trading of May, Nov, 18 Jul 24
PORT-W1		N/A	2.62	0.64	5.91	1 : 1.09999	N/A	163.28	29.44	46.00	4.80	27-May-22	Last trading day of June, Dec
PPPM-W4		0.54	0.35	2.82	0.44	1 : 2.28	-38.78	272.95	152.13	228.83	2.42	31-Jul-24	Last trading day of Oct
RS-W4		1.09	17.5	2.64	29.00	1 : 1	276.27	89.14	33.48	191.49	4.27	23-May-24	Last trading day of May,Nov
RWI-W2		0.44	2.08	0.26	1.50	1 : 1	8.74	-4.81	75.11	317.06	4.33	06-Jan-22	15th Jun, Sept, Dec 2020, Mar, Jun, Sept 2021
SABUY-W1		7.65	11	2.60	3.19	1 : 1.0203	4.59	1.72	69.75	102.65	1.40	10-May-24	10 Nov 21, 10 May 22, 10 Nov 22, 10 May 23, 1
SAMART-W3		1.01	6.75	2.62	10.00	1 : 1	44.76	69.78	45.56	167.71	4.62	17-May-24	Every 6 months from issuance Date, first exercis
SAMTEL-W1		0.37	6.4	2.62	12.00	1 : 1	323.14	111.72	37.14	103.00	4.13	17-May-24	Every 6 months from issuance Date, first exercis
SAWAD-W2		6.42	63.25	3.91	98.29	1 : 1.017	63.54	73.23	34.90	54.92	6.13	30-Aug-25	Last trading day of Feb, Aug

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	Market	Black Scholes											
SDC-W1	0.45	0.35	0.7	1.66	0.50	1 : 1	28.24	35.71	100.49	1,731.04	1.56	01-Jun-23	Last trading day of June, Dec
SIMAT-W3	1.02	0.3	5.2	3.62	21.79	1 : 1.3765	237.89	466.27	53.56	37.81	7.02	19-May-25	Last trading day of Jan, Apr, Jul, Oct
SIMAT-W5	3.06	2.79	5.2	2.92	2.00	1 : 1	9.75	-2.69	53.56	159.35	1.70	02-Sep-24	2 Sep 24
SINGER-W2	26.75	24.23	39.75	1.55	14.00	1 : 1	10.39	2.52	47.80	34.86	1.49	21-Apr-23	Last trading day of Mar, June, Sept, Dec
SMT-W3	2.40	2.2	5.65	2.74	4.00	1 : 1	8.93	13.27	57.32	209.12	2.35	30-Jun-24	Last trading day of Mar, June, Sept, Dec
SNP-W2	13.80	13	15.1	1.62	1.00	1 : 1	6.18	-1.99	28.02	24.52	1.09	18-May-23	Last trading day of June, Dec
SONIC-W1	3.16	2.52	4.84	1.55	1.00	1 : 1	25.24	-14.05	55.26	274.99	1.53	21-Apr-23	21 Oct 21, 21 Apr 22, 21 Oct 22, 21 Apr 23
SSP-W1	2.08	1.37	12.4	0.39	12.00	1 : 1	51.96	13.55	41.06	101.42	5.96	22-Feb-22	Last Trading day of Nov, Feb
SSP-W2	2.22	1.68	12.4	3.63	20.00	1 : 1	32.43	79.19	41.06	253.55	5.59	22-May-25	Last Trading day of Feb, May, Aug, Nov
STARK-W1	1.07	0.91	4.96	3.25	5.00	1 : 1	18.13	22.38	32.05	3,968.80	4.64	03-Jan-25	Last trading day of Mar, June, Sept, Dec
STOWER-W3	0.06	0.06	0.11	1.68	0.08	1 : 1	-2.85	27.27	202.32	13,162.53	1.83	10-Jun-23	Last trading day of Mar, June, Sept, Dec
SWC-W1	7.75	5.24	8.25	0.51	0.97	1 : 1.03	47.76	5.88	41.75	127.25	1.10	08-Apr-22	Last business day of every 6 month after the iss
TAPAC-W4	0.41	0.04	4.38	0.45	9.00	1 : 1	1056.94	114.84	63.71	205.93	10.68	18-Mar-22	Last trading day of June, Dec
TCC-W3	0.78	1.12	1.72	0.49	0.81	1 : 1.23886	-30.38	-9.58	100.75	92.20	2.73	01-Apr-22	Last trading day of Mar, June, Sept, Dec
TCC-W4	0.61	0.95	1.72	1.61	0.90	1 : 1.10801	-35.76	-13.33	100.75	369.34	3.12	14-May-23	Last trading day of Mar, June, Sept, Dec
TCC-W5	0.66	1.45	1.72	6.64	0.50	1 : 1	-54.51	-32.56	100.75	98.41	2.61	24-May-28	Last trading day of Jul
TFG-W3	1.48	0.28	4.5	2.61	5.50	1 : 1	436.59	55.11	22.93	560.76	3.04	14-May-24	Last trading day of May,Nov
TFI-W1	0.20	0.16	0.29	4.26	0.15	1 : 1	26.43	20.69	63.46	3,648.78	1.45	06-Jan-26	3 Mar 21, 30 Jun 21, 30 Sep 21, 30 Dec 21
TGPRO-W3	0.15	0.09	0.35	1.96	0.50	1 : 1	61.71	85.71	88.20	1,944.51	2.33	20-Sep-23	Last trading day of Mar, June, Sept, Dec
UREKA-W2	1.79	1.81	3.32	1.73	1.00	1 : 1	-1.26	-15.96	70.20	295.38	1.85	29-Jun-23	Last trading day of Mar, June, Sept, Dec
U-W4	0.01	0	1.74	1.44	5.07	1 : 0.012	N/A	2.30	80.99	141,895.49	2.09	15-Mar-23	Last trading day of Mar, June, Sept, Dec
VGI-W2	0.43	0.03	6.1	0.94	10.00	1 : 1	1140.54	70.98	30.04	1,661.33	14.19	11-Sep-22	Last trading day of Mar, June, Sept, Dec
VIBHA-W3	0.45	0.11	2.14	0.69	2.99	1 : 1.0023	313.87	61.03	49.30	1,011.62	4.77	14-Jun-22	30 Sep of each year
VL-W1	1.13	0.93	1.98	1.56	0.50	1 : 1	21.91	-17.68	52.83	400.00	1.75	27-Apr-23	27 Oct 21, 27 Apr 22, 27 Oct 22, 27 Apr 23
WAVE-W2	0.51	0.42	1.02	2.06	0.70	1 : 1	20.33	18.63	66.75	158.66	2.00	27-Oct-23	Last trading day of Dec 20, 15th Jun, Sept, Dec

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	Market	Black Scholes											
WIJK-W2	0.48	N/A	2.58	0.25	3.80	1 : 1.319	N/A	86.71	38.48	124.97	7.09	02-Jan-22	Last Business Day of December of each year.
W-W5	0.12	0	4.7	3.08	2.10	1 : 0.0667	N/A	-3.52	36.67	4,883.48	2.61	31-Oct-24	28 Oct 22, 31 Oct 23, 31 Oct 24
XPG-W4	13.50	16.6	3.1	2.54	0.82	1 : 6.621	-18.68	2395.31	144.42	324.73	1.52	17-Apr-24	Last trading day of Mar, June, Sept, Dec
ZIGA-W1	3.42	2.61	5.1	1.49	1.00	1 : 1	30.81	-13.33	44.71	242.52	1.49	31-Mar-23	Last trading day of Mar, Sept